



Applied Econometrics: A Simple Introduction (Paperback)

By K H Erickson

Createspace Independent Publishing Platform, United States, 2015. Paperback. Book Condition: New. 203 x 133 mm.

Language: English . Brand New Book ***** Print on Demand

*****. Applied Econometrics: A Simple Introduction offers a detailed guide to some of the central methods and applications of applied econometrics, with theory, models, calculations, and graphs to support analysis. SP 500 equities, GSCI commodities, and US Treasury Bill risk-free rate datasets are assessed for their data distributions, autocorrelation, and stationarity. The Engle-Granger 2 step method, Johansen test and the Vector Error Correction Model test for and correct cointegration. ARMA models determine the optimal AR and MA processes to model returns data, and GARCH models assess the optimal p and q number of lags to model variance, using the Akaike Information Criterion. Alternative GARCH versions are examined. Dynamic portfolio strategies are evaluated using Sharpe Ratio portfolio performance evaluation tools, with a focus on the 2007-8 global financial crisis period. Static portfolio strategies are assessed using ARMA return and GARCH variance forecasting. Results are used alongside established financial literature to assess the optimal portfolio strategy.



READ ONLINE

[7.3 MB]

Reviews

An exceptional pdf and the typeface employed was fascinating to see. Better then never, though i am quite late in start reading this one. Your daily life span will be transform as soon as you total looking at this publication.

-- Dale White

Unquestionably, this is the best work by any author. Better then never, though i am quite late in start reading this one. I realized this publication from my dad and i advised this pdf to find out.

-- Nelson Zemplak

Related Kindle Books



Rumpy Dumb Bunny: An Early Reader Children s Book (Paperback)

Createspace, United States, 2014. Paperback. Book Condition: New. 203 x 133 mm. Language: English . Brand New Book ***** Print on Demand *****.Rumpy is a dumb bunny. He eats poison ivy for breakfast and annoys the other forest creatures with his dim-witted...



Overcome Your Fear of Homeschooling with Insider Information (Paperback)

Createspace, United States, 2013. Paperback. Book Condition: New. 203 x 133 mm. Language: English . Brand New Book ***** Print on Demand *****. Homeschooling: YOU CAN DO IT! If you are considering homeschooling, Overcome Your Fear of Homeschooling will help you understand...



Christmas Favourite Stories: Stories + Jokes + Colouring Book: Christmas Stories for Kids (Bedtime Stories for Ages 4-8): Books for Kids: Fun Christmas Stories, Jokes for Kids, Children Books, Books for Kids, Free Stories (Christmas Books for Children) (P

Createspace Independent Publishing Platform, United States, 2015. Paperback. Book Condition: New. 203 x 127 mm. Language: English . Brand New Book ***** Print on Demand *****. Merry Xmas! Your kid will love this adorable Christmas book with a lot of interesting tales and...



Hope for Autism: 10 Practical Solutions to Everyday Challenges (Paperback)

Seaborough Enterprises Publishing, United States, 2015. Paperback. Book Condition: New. Initial ed.. 203 x 127 mm. Language: English . Brand New Book ***** Print on Demand *****. Hope for Autism: 10 Practical Solutions to Everyday Challenges, provides answers to the many questions...



Hands Free Mama: A Guide to Putting Down the Phone, Burning the To-Do List, and Letting Go of Perfection to Grasp What Really Matters! (Paperback)

ZONDERVAN, United States, 2014. Paperback. Book Condition: New. 211 x 137 mm. Language: English . Brand New Book. Rachel Macy Stafford s post The Day I Stopped Saying Hurry Up was a true phenomenon on The Huffington Post, igniting countless conversations online...



Knock Knock! 150+ Knock Knock Jokes for Kids: Funny Jokes for Kids (Paperback)

Createspace Independent Publishing Platform, United States, 2015. Paperback. Book Condition: New. 203 x 127 mm. Language: English . Brand New Book ***** Print on Demand *****. Funny Knock Knock Jokes for Kids! Joke telling is very fun and can bring a smile to the...